Study Guide: Scientific software engineering for a simple ODE problem

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Creating user interfaces

- Never edit the program to change input!
- Set input data on the command line or in a graphical user interface
- How is explained next

Accessing command-line arguments

- All command-line arguments are available in sys.argv
- sys.argv[0] is the program

Implementation

- sys.argv[1:] holds the command-line arguments
- Method 1: fixed sequence of parameters on the command line
- Method 2: --option value pairs on the command line (with default values)

Terminal> python myprog.py 1.5 2 0.5 0.8 0.4 Terminal> python myprog.py --I 1.5 --a 2 --dt 0.8 0.4

Reading a sequence of command-line arguments

The program decay_plot.py needs this input:

- /
- a
- T
- an option to turn the plot on or off (makeplot)
- ullet a list of Δt values

Give these on the command line in correct sequence

Terminal> python decay_cml.py 1.5 2 0.5 0.8 0.4

Complete program: decay_cml.py.

argparse.ArgumentParser parses the command-line arguments: def read_command_line(): parser = define_command_line_options() args = parser.parse_args() print '!=', a='\, T='\, makeplot='\, dt_values='\, format(args.I, args.a, args.T, args.makeplot, args.dt_values) return args.I, args.a, args.T, args.makeplot, args.dt_values Complete program: decay_argparse.py.

Normally very much programming required - and much competence on graphical user interfaces. Here: use a tool to automatically create it in a few minutes (!)

BE, dt=1.25, error: 0.062653947195

CN, dt=1.25, error: 0.00296608981932

The Parampool package

- Parampool is a package for handling a large pool of input parameters in simulation programs
- Parampool can automatically create a sophisticated web-based graphical user interface (GUI) to set parameters and view solutions

Remark.

The forthcoming material aims at those with particular interest in equipping their programs with a GUI - others can safely skip it.

Making a compute function

A graphical user interface

dt_values [1.25, 0.5] theta_values [1.05]

- Key concept: a compute function that takes all input data as arguments and returning HTML code for viewing the results (e.g., plots and numbers)
- What we have: decay_plot.py
- ullet main function carries out simulations and plotting for a series of Δt values
- Goal: steer and view these experiments from a web GUI
- What to do:
 - create a compute function
 - call parampool functionality

The compute function main_GUI:

The hard part of the compute function: the HTML code

- The results are to be displayed in a web page
- Only you know what to display in your problem
- Therefore, you need to specify the HTML code

Suppose explore solves the problem, makes a plot, computes the error *and* returns appropriate HTML code with the plot. Embed error and plots in a table:

How to embed a PNG plot in HTML code

In explore:

If you know HTML, you can return more sophisticated layout etc.

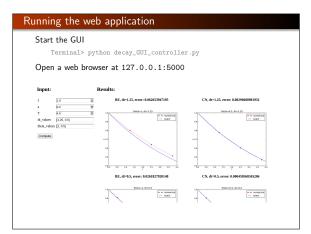
Generating the user interface

Make a file decay_GUI_generate.py:

Running decay GUI generate.pv results in

- decay_GUI_model.py defines HTML widgets to be used to set input data in the web interface,
- templates/decay_GUI_views.py defines the layout of the web page,
- decay_GUI_controller.py runs the web application.

Good news: we only need to run decay_GUI_controller.py and there is no need to look into any of these files!



More advanced use

- The compute function can have arguments of type float, int, string, list, dict, numpy array, filename (file upload)
- Alternative: specify a hierarchy of input parameters with name, default value, data type, widget type, unit (m, kg, s), validity check
- The generated web GUI can have user accounts with login and storage of results in a database

Computing convergence rates

Frequent assumption on the relation between the numerical error E and some discretization parameter Δt :

$$E = C\Delta t^r, \tag{1}$$

- ullet Unknown: C and r.
- ullet Goal: estimate r (and C) from numerical experiments

Estimating the convergence rate r

Perform numerical experiments: $(\Delta t_i, E_i)$, i = 0, ..., m-1. Two methods for finding r (and C):

- Take the logarithm of (1), $\ln E = r \ln \Delta t + \ln C$, and fit a straight line to the data points $(\Delta t_i, E_i)$, $i = 0, \dots, m-1$.
- Consider two consecutive experiments, $(\Delta t_i, E_i)$ and $(\Delta t_{i-1}, E_{i-1})$. Dividing the equation $E_{i-1} = C\Delta t_{i-1}^r$ by $E_i = C\Delta t_i^r$ and solving for r yields

$$r_{i-1} = \frac{\ln(E_{i-1}/E_i)}{\ln(\Delta t_{i-1}/\Delta t_i)}$$
 (2)

for $i = 1, = \dots, m - 1$. Method 2 is best.

Execution Terminal> python decay_convrate.py --dt 0.5 0.25 0.1 0.05 0.025 0.0 Pairwise convergence rates for theta=0: 1.33 1.15 1.07 1.03 1.02 Pairwise convergence rates for theta=0.5: 2.14 2.07 2.03 2.01 2.01 Pairwise convergence rates for theta=1: 0.98 0.99 0.99 1.00 1.00 Strong verification method. Verify that r has the expected value!

Debugging via convergence rates Potential bug: missing a in the denominator, u[n+1] = (1 - (1-theta)*a*dt)/(1 + theta*dt)*u[n]Running decay_convrate.py gives same rates. Why? The value of a... (a = 1) 0 and 1 are bad values in tests! Better: Terminal> python decay_convrate.py --a 2.1 --I 0.1 \ --dt 0.5 0.25 0.1 0.05 0.025 0.01 Pairwise convergence rates for theta=0: 1.49 1.18 1.07 1.04 1.02 Pairwise convergence rates for theta=0.5: -1.42 -0.22 -0.07 -0.03 -0.01 Pairwise convergence rates for theta=1: 0.21 0.12 0.06 0.03 0.01 Forward Euler works...because $\theta = 0$ hides the bug. This bug gives $r \approx 0$: u[n+1] = ((1-theta)*a*dt)/(1 + theta*dt*a)*u[n]

Software engineering

Goal: make more professional numerical software.

- How to make modules (reusable libraries)
- Testing frameworks (doctest, nose, unittest)
- Implementation with classes

Making a module

- Previous programs: much repetitive code (esp. solver)
- DRY (Don't Repeat Yourself) principle: no copies of code
- A change needs to be done in one and only one place
- Module = just a file with functions (reused through import)
- Let's make a module by putting these functions in a file:
 - solver
 - verify_three_steps
 - verify_discrete_solution
 - explore
 - define_command_line_options
 - read_command_line
 - main (with convergence rates)
 - verify_convergence_rate

Module name: decay_mod, filename: decay_mod.py.

Sketch:

```
from numpy import *
from matplotlib.pyplot import *
import sys
def solver(I, a, T, dt, theta):
```

Prefixing imported functions by the module name

```
from numpy import *
from matplotlib.pyplot import *
This imports a large number of names (sin, exp, linspace,
```

Confusion: is a function from numpy? Or matplotlib.pyplot?

Alternative (recommended) import:

import numpy
import matplotlib.pyplot

Now we need to prefix functions with module name:

t = numpy.linspace(0, T, Nt+1) u_e = I*numpy.exp(-a*t)
matplotlib.pyplot.plot(t, u_e)

Common standard:

```
import numpy as np
import matplotlib.pyplot as plt
t = np.linspace(0, T, Nt+1)
u_e = I*np.exp(-a*t)
plt.plot(t, u_e)
```

Downside of module prefix notation

A math line like $e^{-at}\sin(2\pi t)$ gets cluttered with module names,

```
numpy.exp(-a*t)*numpy.sin(2(numpy.pi*t)
np.exp(-a*t)*np.sin(2*np.pi*t)
```

Solution (much used in this course): do two imports

```
import numpy as np
from numpy import exp, sin, pi
t = np.linspace(0, T, Nt+1)
u_e = exp(-a*t)*sin(2*pi*t)
```

Doctests

Doc strings can be equipped with interactive Python sessions for demonstrating usage and *automatic testing* of functions.

Unit testing with nose

- Nose is a very user-friendly testing framework
- Based on unit testing
- Identify (small) units of code and test each unit
- Nose automates running all tests
- Good habit: run all tests after (small) edits of a code
- Even better habit: write tests before the code (!)
- Remark: unit testing in scientific computing is not yet well established

Running doctests

 $\label{produces} \mbox{Automatic check that the code reproduces the doctest output:} \\$

Terminal> python -m doctest decay_mod_doctest.py

Report in case of failure:

Basic use of nose

- Implement tests in test functions with names starting with test.
- Test functions cannot have arguments.
- Test functions perform assertions on computed results using assert functions from the nose.tools module.
- Test functions can be in the source code files or be collected in separate files test*.py.

Example on a nose test in the source code

```
Very simple module mymod (in file mymod.py):

def double(n):
    return 2*n

Write test function in mymod.py:

def double(n):
    return 2*n

import nose.tools as nt

def test_double():
    result = double(4)
    nt.assert_equal(result, 8)

Running

Terminal> nosetests -s mymod

makes the nose tool run all test_*() functions in mymod.py.
```

Example on a nose test in a separate file

```
Write the test in a separate file, say test_mymod.py:
```

```
import nose.tools as nt
import mymod

def test_double():
    result = mymod.double(4)
    nt.assert_equal(result, 8)
```

Running

Terminal> nosetests -s

makes the nose tool run all test_*() functions in all files test*.py in the current directory and in all subdirectories (recursevely) with names tests or *_tests.

Tip.

Start with test functions in the source code file. When the file contains many tests, or when you have many source code files, move tests to separate files.

The habit of writing nose tests

- Put test_*() functions in the module
- When you get many test_*() functions, collect them in tests/test*.py

Purpose of a test function: raise AssertionError if failure

Alternative ways of raising AssertionError if result is not 8:

```
import nose.tools as nt

def test_double():
    result = ...
    nt.assert_equal(result, 8)  # alternative 1
    assert result == 8  # alternative 2
    if result != 8:  # alternative 3
        raise AssertionError()
```

Advantages of nose

- Easier to use than other test frameworks
- Tests are written and collected in a compact and structured way
- Large collections of tests, scattered throughout a directory tree can be executed with one command (nosetests -s)
- Nose is a much-adopted standard

Demonstrating nose (ideas)

Aim: test function solver for u' = -au, u(0) = I.

We design three unit tests:

- A comparison between the computed uⁿ values and the exact discrete solution
- $oldsymbol{\Theta}$ A comparison between the computed u^n values and precomputed verified reference values
- A comparison between observed and expected convergence rates

These tests follow very closely the previous verify* functions.

Demonstrating nose (code)

```
import nose.tools as nt
import decay_mod_unittest as decay_mod
import numpy as np

def exact_discrete_solution(n, I, a, theta, dt):
    """Return exact discrete solution of the theta scheme."""
    dt = float(dt)  # avoid integer division
    factor = (1 - (1-theta)*a*dt)/(1 + theta*dt*a)
    return I *factor**n

def test_exact_discrete_solution():
    """
    Compare result from solver against
    formula for the discrete solution.
    """
    theta = 0.8; a = 2; I = 0.1; dt = 0.8
    N = int(8/dt)  # no of steps
    u, t = decay_mod.solver(I=I, a=a, T=N*dt, dt=dt, theta=theta)
    u_de = np.array([exact_discrete_solution(n, I, a, theta, dt)
    for n in range(N+1)])
    diff = np.abs(u_de - u).max()
    nt.assert_almost_equal(diff, 0, delta=1E-14)
```

Floats as test results require careful comparison

- Round-off errors make exact comparison of floats unreliable
- nt.assert_almost_equal: compare two floats to some digits or precision

Test of wrong use

- Find input data that may cause trouble and test such cases
- Here: the formula for u^{n+1} may involve integer division

Example:

Test of convergence rates

Convergence rate tests are very common for differential equation solvers.

Complete program: test_decay_nose.py.

Classical unit testing with unittest

- unittest is a Python module mimicing the classical JUnit class-based unit testing framework from Java
- This is how unit testing is normally done
- Requires knowledge of object-oriented programming

Remarl

You will probably not use it, but you're not educated unless you know what unit testing with classes is.

Basic use of unittest

```
Write file test_mymod.py:
    import unittest
    import mymod
    class TestMyCode(unittest.TestCase):
        def test_double(self):
            result = mymod.double(4)
            self.assertEqual(result, 8)

if __name__ == '__main__':
        unittest.main()
```

Implementing simple problem and solver classes

- So far: programs are built of Python functions
- New focus: alternative implementations using classes
- Class-based implementations are very popular, especially in business/adm applications
- Class-based implementations scales better to large and complex scientific applications

What to learn

Tasks:

- Explain basic use of classes to build a differential equation solver
- Introduce concepts that make such programs easily scale to more complex applications
- Demonstrate the advantage of using classes

Ideas:

- Classes for Problem, Solver, and Visualizer
- Problem: all the physics information about the problem
- Solver: all the numerics information + numerical computations
- Visualizer: plot the solution and other quantities

```
The problem class

• Model problem: u' = -au, u(0) = I, for t ∈ (0, T].
• Class Problem stores the physical parameters a, I, T
• May also offer other data, e.g., ue(t) = Ie<sup>-at</sup>

Implementation:
    from numpy import exp
    class Problem:
        def __init__(self, I=i, a=i, T=10):
            self.T, self.I, self.a = I, float(a), T

        def u_exact(self, t):
            I, a = self.I, self.a # extract local variables
        return I*exp(-a*t)
Basic usage:
    problem = Problem(T=5)
    problem.T = 8
    problem.dt = 1.5
```

```
Improved problem class
    More flexible input from the command line:
         class Problem:
              def __init__(self, I=1, a=1, T=10):
    self.T, self.I, self.a = I, float(a), T
              def define_command_line_options(self, parser=None):
                   if parser is None:
                        import argparse
                        parser = argparse.ArgumentParser()
                   parser.add_argument(
                        '--I', '--initial_condition', type=float,
default=self.I, help='initial condition, u(0)',
                        metavar='I')
                   parser.add_argument(
                        '--a', type=float, default=self.a,
help='coefficient in ODE', metavar='a')
                   parser.add_argument(
                        '--T', '--stop_time', type=float, default=self.T, help='end time of simulation', metavar='T')
              def init_from_command_line(self, args):
                   self.I, self.a, self.T = args.I, args.a, args.T
              def exact_solution(self, t):
    I, a = self.I, self.a
```

```
The solver class
      • Store numerical data \Delta t. \theta
      • Compute solution and quantities derived from the solution
   Implementation:
        class Solver:
             def __init__(self, problem, dt=0.1, theta=0.5):
    self.problem = problem
    self.dt, self.theta = float(dt), theta
             def define_command_line_options(self, parser):
                  parser.add_argument(
                       '--dt', '--time_step_value', type=float,
default=0.5, help='time step value', metavar='dt')
                  parser.add_argument(
                       '--theta', type=float, default=0.5,
help='time discretization parameter', metavar='dt')
                  return parser
             def init_from_command_line(self, args):
                  self.dt, self.theta = args.dt, args.theta
             def solve(self):
                  from decay_mod import solver
                  self.u, self.t = solver(
                       self.problem.I, self.problem.a, self.problem.T,
                       self.dt, self.theta)
```

```
The visualizer class
        class Visualizer:
   def __init__(self, problem, solver):
                  self.problem, self.solver = problem, solver
             def plot(self, include_exact=True, plt=None):
                  Add solver.u curve to the plotting object plt,
                  and include the exact solution if include_exact is True.
This plot function can be called several times (if
                  the solver object has computed new solutions).
                  if plt is None:
                       import scitools.std as plt # can use matplotlib as we
                  plt.plot(self.solver.t, self.solver.u, '--o')
                  plt.hold('on')
theta2name = {0: 'FE', 1: 'BE', 0.5: 'CN'}
name = theta2name.get(self.solver.theta, '')
                  legends = ['numerical %s' % name]
                  if include exact:
                       t_e = linspace(0, self.problem.T, 1001)
                       u_e = self.problem.exact_solution(t_e)
                       plt.plot(t_e, u_e, 'b-')
legends.append('exact')
                  plt.legend(legends)
                  plt.xlabel('t')
                  plt.ylabel('u')
```

```
Combing the classes

Let Problem, Solver, and Visualizer play together:

def main():
    problem = Problem()
    solver = Solver(problem)
    viz = Visualizer(problem, solver)

# Read input from the command line
parser = problem.define_command_line_options()
parser = solver. define_command_line_options()
parser = solver. define_command_line(args)
solver.init_from_command_line(args)

# Solve and plot
solver.solve()
    import matplotlib.pyplot as plt
##umport scitools.std as plt
plt = viz.plot(plt=plt)
E = solver.error()
if E is not None:
    print 'Error: %.4E' % E
plt.show()

Complete program: decay_class.py.
```

Implementing more advanced problem and solver classes

- The previous Problem and Solver classes soon contain much repetitive code when the number of parameters increases
- Much of such code can be parameterized and be made more compact
- Idea: collect all parameters in a dictionary self.prms, with two associated dictionaries self.types and self.help for holding associated object types and help strings
- Collect common code in class Parameters
- Let Problem, Solver, and maybe Visualizer be subclasses of class Parameters, basically defining self.prms, self.types, self.help

The visualizer class

- No parameters needed (for this simple problem), no need to inherit class Parameters
- Same code as previously shown class Visualizer
- Same code as previously shown for combining Problem, Solver, and Visualizer

A generic class for parameters class Parameters: def set(self, **parameters): for name in parameters: self.prms[name] = parameters[name] def get(self, name): return self.prms[name] def define_command_line_options(self, parser=None): if parser is None: import argparse parser = argparse.ArgumentParser() for name in self.prms: tp = self.types[name] if name in self.types else str help = self.help[name] if name in self.help else None parser.add_argument('--' + name, default=self.get(name), metavar=name, type=tp, help=help) return parser def init_from_command_line(self, args): for name in self.prms: self.prms[name] = getattr(args, name) Slightly more advanced version in class_decay_verf1.py.

```
The solver class
         class Solver(Parameters):
              def __init__(self, problem):
                   self.problem = problem
self.prms = dict(dt=0.5, theta=0.5)
                   self.types = dict(dt=float, theta=float)
self.help = dict(dt='time step value',
theta='time discretization parameter')
              def solve(self):
                    from decay_mod import solver
                    self.u, self.t = solver(
                        self.problem.get('I'),
self.problem.get('a'),
                         self.problem.get('T'),
                        self.get('dt'),
self.get('theta'))
              def error(self):
                         u_e = self.problem.exact_solution(self.t)
                        e = u_e - self.u
E = np.sqrt(self.get('dt')*np.sum(e**2))
                   except AttributeError:
E = None
                    return E
```

Performing scientific experiments

Goal: explore the behavior of a numerical method for a differential equation and show how scientific experiments can be set up and reported.

Tasks:

- Write scripts to automate experiments
- Generate scientific reports from scripts

Tools to learn:

- os.system for running other programs
- subprocess for running other programs and extracting the output
- List comprehensions
- Formats for scientific reports: HTML w/MathJax, LATEX, Sphinx, DocOnce

Model problem and numerical solution method

Problem:

$$u'(t) = -au(t), \quad u(0) = I, \ 0 < t \le T,$$
 (3)

Solution method (θ -rule):

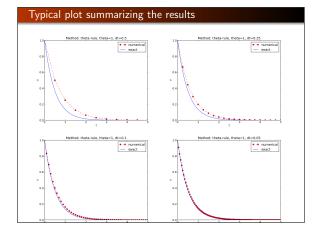
$$u^{n+1} = \frac{1 - (1 - \theta)a\Delta t}{1 + \theta a\Delta t}u^n, \quad u^0 = I.$$

Plan for the experiments

- Plot u^n against $u_e = Ie^{-at}$ for various choices of the parameters I, a, Δt , and θ
- How does the discrete solution compare with the exact solution when Δt is varied and $\theta = 0, 0.5, 1?$
- Use the decay_mod.py module (little modification of the plotting, see experiments/decay_mod.py)
- Make separate program for running (automating) the experiments (script)
 - nuther decay med by --T 1 --- 2 ---makenlet
 - python decay_mod.py --I 1 --a 2 --makeplot --T 5 --dt 0.

 Combine generated figures FE_*.png, BE_*.png, and
 - CN_*.png to new figures with multiple plots

 Run script as
 - python decay_exper0.py 0.5 0.25 0.1 0.05 (Δt values on the command line)



Typical script (small administering program) for running the experiments: import os, sys def run_experiments(I=1, a=2, T=5): # The command line must contain dt values if len(sys.argy) > 1: dt_values = [float(arg) for arg in sys.argv[1:]] else: print 'Usage: %s dt1 dt2 dt3 ...' % sys.argv[0] sys.exit(1) # abort # Run module file as a stand-alone application cmd = 'python decay_mod.py --I %g --a %g --makeplot --T %g' % \ (I, a, T) dt_values_str = ' '.join([str(v) for v in dt_values]) cmd += ' --dt %s' % dt_values_str print cmd failure = os.system(cmd) if failure: print 'Command failed:', cmd; sys.exit(1) # Combine images into rows with 2 plots in each row image_commands = [] for method in 'BE', 'CN', 'FE': pdf.files = ' '.join(['%s_%g.pdf' % (method, dt))

for dt in dt values])

Comments to the code

Many useful constructs in the previous script:

- [float(arg) for arg in sys.argv[1:]] builds a list of real numbers from all the command-line arguments
- failure = os.system(cmd) runs an operating system command (e.g., another program)
- sys.exit(1) aborts the program
- ['%s_%s.png' % (method, dt) for dt in dt_values] builds a list of filenames from a list of numbers (dt_values)
- All montage commands for creating composite figures are stored in a list and thereafter executed in a loop
- glob.glob('*_*.png') returns a list of the names of all files in the current folder where the filename matches the *Unix* wildcard notation *_*.png (meaning "any text, underscore, any text, and then '.png'")
- os.remove(filename) removes the file with name filename

Interpreting output from other programs

In ${\tt decay_exper0.py}$ we run a program (os.system) and want to grab the output, e.g.,

```
Terminal> python decay_plot_mpl.py
0.0 0.40: 2.105E-01
0.0 0.04: 1.449E-02
0.5 0.40: 3.362E-02
0.5 0.04: 1.887E-04
1.0 0.40: 1.030E-01
1.0 0.04: 1.382E-02
```

Tasks:

- read the output from the decay_mod.py program
- \bullet interpret this output and store the E values in arrays for each θ value
- ullet plot E versus Δt , for each heta, in a log-log plot

Code for grabbing output from another program

Use the subprocess module to grab output:

```
from subprocess import Popen, PIPE, STDOUT
p = Popen(cmd, shell=True, stdout=PIPE, stderr=STDOUT)
output, dummy = p.communicate()
failure = p.returncode
if failure:
    print 'Command failed:', cmd; sys.exit(1)
```

Code for interpreting the grabbed output

- Run through the output string, line by line
- ullet If the current line prints $heta, \Delta t$, and E, split the line into these three pieces and store the data
- \bullet Store data in a dictionary errors with keys dt and the three θ values

Next: plot *E* versus Δt for $\theta = 0, 0.5, 1$

Complete program: experiments/decay_exper1.py. Fine recipe

- how to run other programs
- how to extract and interpret output from other programs
- how to automate many manual steps in creating simulations

Making a report

- Scientific investigations are best documented in a report!
- A sample report
- How can we write such a report?
- First problem: what format should I write in?
- Plain HTML, generated by decay_exper1_html.py
- HTML with MathJax, generated by decay_exper1_mathjax.py
- LaTeX PDF, based on LaTeX source
- Sphinx HTML, based on reStructuredText
- Markdown, MediaWiki, ...
- DocOnce can generate LaTeX, HTML w/MathJax, Sphinx, Markdown, MediaWiki, ... (DocOnce source for the examples above, and Python program for generating the DocOnce source)
- Examples on different report formats

Publishing a complete project

- Make folder (directory) tree
- Keep track of all files via a version control system (Mercurial, Git, ...)
- Publish as private or public repository
- Utilize Bitbucket, Googlecode, GitHub, or similar
- See the intro to such tools